

AD-A162 869 NON-LINEAR SYSTEMS IN INFINITE DIMENSIONAL STATE SPACES 1/1
(U) RENSSELAER POLYTECHNIC INST TROY NY DEPT OF
MATHEMATICAL SCIENCES M SLEMROD OCT 85

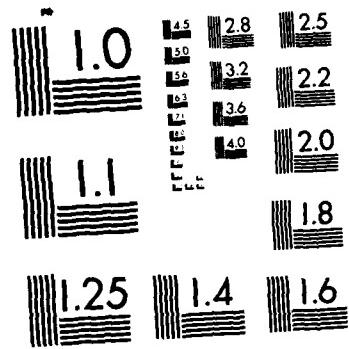
UNCLASSIFIED

AFOSR-TR-85-1121 AFOSR-81-8172

F/G 12/1

NL





MICROCOPY RESOLUTION TEST CHART
NATIONAL BUREAU OF STANDARDS-1963-A

Unclassified

SECURITY CLASSIFICATION OF THIS PAGE

REPORT DOCUMENTATION PAGE			
1a. REPORT SECURITY CLASSIFICATION <u>Unclassified</u>		1b. RESTRICTIVE MARKINGS	
2a. SECURITY CLASSIFICATION AUTHORITY		3. DISTRIBUTION/AVAILABILITY OF REPORT Approved for public release, distribution unlimited	
2b. DECLASSIFICATION/DOWNGRADING SCHEDULE <u>N/A</u>			
4. PERFORMING ORGANIZATION REPORT NUMBER(S)		5. MONITORING ORGANIZATION REPORT NUMBER(S) <u>AFOSR-81-0172</u>	
6a. NAME OF PERFORMING ORGANIZATION <u>Saint</u> <u>ensselaer Polytechnic Institute</u>	6b. OFFICE SYMBOL (If applicable) <u>AFOSR</u>	7a. NAME OF MONITORING ORGANIZATION <u>AFOSR/NM</u>	
ADDRESS (City, State and ZIP Code) <u>Troy, NY 12180-3590</u>		7b. ADDRESS (City, State and ZIP Code) <u>Bldg. 410</u> <u>Bolling AFB, D.C. 20332-6448</u>	
8a. NAME OF FUNDING/SPONSORING ORGANIZATION <u>AFOSR</u>	8b. OFFICE SYMBOL (If applicable) <u>NM</u>	9. PROCUREMENT INSTRUMENT IDENTIFICATION NUMBER <u>AFOSR-81-0172</u>	
ADDRESS (City, State and ZIP Code) <u>Bldg. 410</u> <u>Bolling AFB, D.C. 20332-6448</u>		10. SOURCE OF FUNDING NOS.	
TITLE (Include Security Classification) <u>Non-Linear systems in infinite dimensional state spaces</u>		PROGRAM ELEMENT NO. <u>61102F</u>	PROJECT NO. <u>2304</u>
PERSONAL AUTHOR(S) <u>M. Slemrod</u>		TASK NO. <u>A1</u>	WORK UNIT NO.
11a. TYPE OF REPORT <u>Final</u>	13b. TIME COVERED <u>FROM 15 Jun 81 TO 14 Sep 85</u>	14. DATE OF REPORT (Yr., Mo., Day) <u>October 1985</u>	15. PAGE COUNT <u>8</u>
16. SUPPLEMENTARY NOTATION			
17. COSATI CODES		18. SUBJECT TERMS (Continue on reverse if necessary and identify by block number) <u>controllability, bilinear systems, van der Waals fluid</u>	
FIELD	GROUP	SUB. GR.	
19. ABSTRACT (Continue on reverse if necessary and identify by block number)			
During the period covered by this grant the principal investigator wrote 17 papers. Titles include: "Scanning Control of a Vibrating String", "Dynamic Phase Transitions in a Van Der Waals Fluid", "The Viscosity-capillarity Admissibility for Shocks and Phase Transitions", "Lax-Friedrichs and the Viscosity-capillarity Criteria" and "Temporal and Spatial Chaos in a Van Der Waals Fluid Due to Periodic Thermal Fluctuations."			
20. DISTRIBUTION/AVAILABILITY OF ABSTRACT <input checked="" type="checkbox"/> UNCLASSIFIED/UNLIMITED <input checked="" type="checkbox"/> SAME AS RPT. <input checked="" type="checkbox"/> DTIC USERS <input type="checkbox"/>		21. ABSTRACT SECURITY CLASSIFICATION <u>Unclassified</u>	
22a. NAME OF RESPONSIBLE INDIVIDUAL <u>Dr. Marc Q. Jacobs</u>		22b. TELEPHONE NUMBER (Include Area Code) <u>(202) 767-4940</u>	22c. OFFICE SYMBOL <u>NM</u>

FILE COPY

AFOSR TR-81-1121

FINAL PROGRESS REPORT AFOSR-81-0172

Non-linear linear systems in
infinite dimensional state
spaces

M. Slemrod

Dept. of Mathematical Sciences
Rensselaer Polytechnic Institute
Troy, New York 12180-3590

Accession For	
NTIS GRA&I	
100 TAB	
Unpublished	
Justification	
For	
Distribution	
Available Codes	
Dist	Code
Dist	Code
A-1	

QUALITY
SELECTED
S

Approved for
Distribution

85 12 30 012

The research in this report has been focused on the first avenue of research.

In his research under AFOSR-81-0172 M. Slemrod has been involved in two main avenues of research. This first has been in nonlinear control problems for distributed parameter systems. The second has been in nonlinear continuum mechanics and related partial differential equations.

1. Nonlinear control problems

In joint work with John Ball and Jerald Marsden [1] I discussed the problem of bilinear control for a distributed parameter system. We formulated the problem as follows. Find $p(t)$ a real valued scalar control which will drive the system

$$\frac{du}{dt} = Au + p(t) Bu$$

from $u(0)=u_0$ to $u(T)=u_1$. This a problem in controllability. We found that while in an infinite dimensional Hilbert space one cannot in general find such $p(t)$ one can find $p(t)$ if u_1 is restricted to a dense subspace of H . As an example illustrating our theory we showed that the vibrating beam equation

$$w_{tt} + w_{xxxx} + p(t)w_{xx} = 0$$

$$w = w_{xx} = 0 \text{ at } x = 0, 1$$

$$w(x, 0) = f(\cdot), \quad w_t(x, 0) = g(x)$$

(w, w_t) can be steered to a dense set of the Hilbert space

$$H^2(0, 1) \cap H_0^1(0, 1) \times L^2(0, 1) \text{ in finite time.}$$

I continued this work on my own in [2] where I weakened some of the assumptions originally made in [1].

In his Ph.D thesis (completed June, 1985) E.L. Rogers studied feedback control of other bilinear systems. In this work our infinite dimensional partial differential equations was coupled to an ordinary differential equation making the system

hybrid. He showed the stabilizability of such systems. This work will appear as a joint publication in the Quarterly of Applied Mathematics [3].

In another paper [4] I considered boundary feedback stabilization for the quasi-linear wave equation. In this problem (which models one dimensional elastic motion) one tries to find a feedback which yields the rest state of

$$w_{tt} = \sigma(w_x)x$$

$$w(0,t) = 0$$

$$w_x(L,t) = f(t)$$

asymptotically stable. Here $f(t)$ is a real valued control. The interest here of course is the fact that the system is highly nonlinear and special methods must be used.

In collaboration with J.R. McLaughlin of R.P.I. I wrote a paper on scanning controls for distributed systems. In particular we considered the problem of finding a controls which stabilize the wave equation

$$\frac{\partial^2 y}{\partial t^2} = \frac{\partial^2 y}{\partial x^2} + Ry + \sum_{i=1}^N \bullet [x - \gamma_i(t)] y(x,t) ,$$

$$y = 0 \text{ at } x = 0, 1 .$$

Here $\gamma_i(t)$ are N real valued controls. We gave some interesting conditions relating \bullet and R which guarantee such stabilizing controls. This work will appear in [5].

Finally after considering some work of J. Hubbard of M.I.T. I decided to consider the problem of feedback stabilization of

$$\frac{du}{dt} = Au + Bf$$

in an infinite dimensional Hilbert space under the restriction
 $\|f(t)\| \leq 1$. I found the theory of nonlinear semigroups of contractions applied nicely and one could find the desired control. I applied the theory to Hubbard's beam problem giving a correct analysis of a problem which he analyzed incorrectly. This work will appear in [6].

2. Nonlinear Continuum Dynamics

In this work I have basically considered the dynamics of the equations of gas dynamic under the assumption that the constitutive equation for stress is given by the van der Waals equation of state

$$p(w,T) = \frac{RT}{w-a} - \frac{b}{w^2}, \quad a,b>0 \text{ constants}.$$

Here T is the absolute temperature, w = specific volume = (density) $^{-1}$ and the stress = $-p(w,T)$. This work also can be applied to elastic solid when one takes w =strain. For example the isothermal inviscid balance of linear momentum yields the partial differential equations

$$\begin{aligned} v_t + p(w,T)_x &= 0 \\ w_t - v_x &= 0 \end{aligned} \tag{2.1}$$

where we keep T fixed for the simple isothermal case. Since the above choice of p has both $p'<0$ and $p'>0$ for T sufficiently small these partial differential equations yield a mixed hyperbolic-elliptic initial value problem.

I have attempted to understand this initial value problem in several papers. My main contribution so far has been to put

forward a new admissibility criterion which hopefully picks out the physically relevant solutions for the above system. This is important since weak solutions of quasi-linear equations are well known not to possess unique solutions. The main ideas is that the "good" solutions of (2.1) should be limits of a more "exact" system which contains both viscous and capillarity terms. This work has appeared in [7], [8], [9], and R. Hagan's Ph.D. thesis which appeared as [10].

In related work I have used the above ideas to show the Lax-Friedrichs finite difference scheme to be a reasonable method to solve (2.1) numerically [11],[12]. Also I have shown how chaos may occur in (2.1) under the assumption of T is spatially or temporally periodic (with J.E. Marsden [13]).

With M.E. Gurtin and J. Carr [14],[15] I considered a related equilibrium problem for solving the minimization problem

$$\begin{aligned} & \int_0^L \epsilon w''(x)^2 + W[w'(x)] dx \\ & \int_0^L w(x) dx = M \end{aligned} \tag{2.2}$$

$w_x=0$ at $x=0,L$. Here W is the primitive of $-p$ and the ϵ term denotes the inclusion of the above mentioned capillarity term. We gave information on the nature of solutions of (2.2) and in fact an elegant rigorous estimate of the total mechanical energy as an asymptotic expansion in ϵ .

Finally with V. Roytburd, I am considering the existence of solutions to the initial value problem for (2.1). We are trying to apply Murat-Tartar's method of compensated compactness. We have put the results obtained so far in papers [16], [17]. We

are still working on the problem.

References

- [1] "Controllability for distributed bilinear systems," with J. M. Ball, J. E. Marsden, SIAM J CONTROL, Vol. 20, 1982, p. 575-597.
- [2] "Controllability for a class of Non-diagonal Hyperbolic Distributed Bilinear Systems," Journal of Applied Mathematics and Optimization, Vol. II, 1984, p. 57-76.
- [3] "Feedback stabilization of hybrid bilinear systems," with E. L. Rogers, to appear in Quarterly of Applied Mathematics.
- [4] "Boundary feedback stabilization for a quasi-linear wave equation," in Control Theory for Distributed Parameter Systems, ed. F. Kappel, K. Kunisch, W. Schappacher, Springer Lecture Notes in Control and Information Sciences, No. 54, (1983), p. 221-237.
- [5] "Scanning control of a vibrating string" (with J. R. Mc Laughlin), to appear Applied Mathematics and Optimization.
- [6] "Feedback stabilization for $du/dt = Au + Bf$ in Hilbert space with $\|f\| \leq 1$ ", in preparation.
- [7] "Admissibility criteria for propagating phase boundaries in a van der Waals fluid," Archive for Rational Mechanics and Analysis, 81, 1983, p. 301-315.
- [8] "Dynamic phase transitions in a van der Waals fluid," Journal of Differential Equations, Vol. 52, 1984, p. 1-23.
- [9] "An admissibility criterion for fluids exhibiting phase transitions," in Systems of Nonlinear Partial Differential Equations, ed. J. M. Ball, D. Reidel Publishing Co. (Dordrecht) 1983, p. 423-432.
- [10] "The viscosity-capillarity admissibility for shocks and phase transitions," (with R. Hagan), Archive for Rational Mechanics and Analysis, 83, 1983, pp. 333-361.
- [11] "Lax-Fredrichs and the Viscosity-capillarity Criteria," to appear Proc. University of West Virginia Conference on Physical Applied Mathematics, July 1983, Eds. J. Lightbourne, S. Rankin and Marcel-Dekker (1984).
- [12] "Numerical Integration of a Riemann Problem for a Van der Waals Fluid" (with J. Flaherty) to appear Res. Mechanica.

- [13] Temporal and Spatial Chaos in a van der Waals fluid due to periodic thermal fluctuations, with J. E. Marsden, Preprint Institute for Mathematics and its Applications, University of Minnesota, to appear Advances in Appl. Math.
- [14] "Structured Phase Transformations on a Finite Interval" (with J. Carr and M. E. Gurtin), to appear Archive for Rational Mechanics and Analysis.
- [15] "One Dimensional Structured Phase Transitions under Prescribed Loads," with J. Carr, M. E. Gurtin, to appear J. Elasticity.
- [16] "Positively invariant regions for a problem in phase transitions" (with V. Roytburd), to appear Archive for Rational Mechanics and Analysis.
- [17] "Measure valued solutions to a problem in dynamic phase transitions" (with V. Roytburd), to appear Proc. A.M.S. Symposium on Non-strictly Hyperbolic Conservation Laws (B. Keyfitz, ed.), A.M.S. Contemporary Mathematics Series.

END

FILMED

2-86

DTIC